Maximum likelihood estimation of the GLS model with unknown parameters in the disturbance covariance matrix

Magnus, J.R.

Published in:
Journal of Econometrics

Publication date:
1978

Citation for published version (APA):
Magnus, J. R. (1978). Maximum likelihood estimation of the GLS model with unknown parameters in the disturbance covariance matrix. *Journal of Econometrics*, *7*(3), 281-312.

Journal of Econometrics 10 (1979) 261.

CORRIGENDA

Jan Magnus, Maximum likelihood estimation of the GLS model with unknown parameters in the disturbance covariance matrix, Journal of Econometrics 7 (1978) 281–312.

The following corrections should be made:

	page	line	is	should be
1.	292	4th ↑	$\operatorname{tr}\left(\frac{\partial\Omega^{-1}}{\partial\theta_i}\right)\Omega$	$\operatorname{tr}\left(\frac{\partial\Omega^{-1}}{\partial\theta_i}\Omega\right)$
2.	292	3rd ↑	$\operatorname{tr}\left(\frac{\partial\Omega^{-1}}{\partial\theta_j}\right)\Omega$	$\operatorname{tr}\left(\frac{\partial\Omega^{-1}}{\partial\theta_j}\Omega\right)$
3.	293	6th ↓	$2\operatorname{tr}\left(\frac{\partial\Omega^{-1}}{\partial\theta_i}\Omega\frac{\partial\Omega^{-1}}{\partial\theta_j}\right)\Omega$	$2\operatorname{tr}\left(\frac{\partial\Omega^{-1}}{\partial\theta_i}\Omega\frac{\partial\Omega^{-1}}{\partial\theta_j}\Omega\right)$
4.	296	eq. (23)	$\sigma_{p1}Q_h\Gamma Q_1'$	$\sigma_{p1}Q_p\Gamma Q_1'$
5.	301	eq. (30)	$(\Psi_{\zeta\sigma})_i=2\sigma^{-2}\operatorname{tr}K_i$	$(\Psi_{\zeta\sigma})_i=-2\sigma^{-2}\operatorname{tr}K_i$
6.	301	eq. (30)	$(\Psi_{\xi\sigma})_j=\sigma^{-2}\operatorname{tr}C_j$	$(\Psi_{\xi\sigma})_j=-\sigma^{-2}\operatorname{tr}C_j$
7.	303	top: A^{-1}	$\phi^{-1}\rho^{n-2}$	$\phi^{-1}\rho^{n-1}$
8.	304	4th ↓	$\sum_{i=0}^{n-3}\rho^{2i}$	$\sum_{i=0}^{n-2}\rho^{2i}$
9.	304	4th ↓	$\sum_{k=0}^{n-2}\sum_{i=0}^{k}\rho^{2i}$	$\sum_{k=0}^{n-3}\sum_{i=0}^{k}\rho^{2i}$
10.	304	2nd ↑	$\psi_{\rho\sigma}=2\sigma^{-2}\operatorname{tr}K=2\sigma^{-2}\phi'\phi^{-1}$	$\psi_{\rho\sigma}=-2\sigma^{-2}\operatorname{tr}K=-2\sigma^{-2}\phi'\phi^{-1}$
11.	305	5th ↑	$a=\sigma_i^{-2}\sum_{2}^{n-1}e_i^2$	$a=\sigma^{-2}\sum_{2}^{n-1}e_i^2$
12.	306	eq. (37) Ψ_{23} and Ψ_{32}	$\frac{-\rho}{\sigma^2(1-\rho^2)}$	$\frac{\rho}{\sigma^2(1-\rho^2)}$

I am grateful to Chander Kant of Southern Methodist University for pointing out item 12. The items 10 and 12 result from items 5 and 6, where two minus-signs were lost in the passage from (26) to (30). The other corrections are merely typographical.